Package 'AEDForecasting'

July 21, 2025

Title Change Point Analysis in ARIMA Forecasting

Version 0.20.0

Author Claster William B. [aut],
Philip Sallis [aut],
Nhat Cuong Pham [aut, cre]

Maintainer Nhat Cuong Pham <acmetal74@gmail.com>

Description Package to incorporate change point analysis in ARIMA forecasting.

Depends R (>= 3.1.2)

License GPL-3

LazyData true

Suggests R.rsp

Imports changepoint, forecast, signal

VignetteBuilder R.rsp

RoxygenNote 5.0.1

NeedsCompilation no

Repository CRAN

Date/Publication 2016-09-16 12:50:19

Contents

cpi *CPI Function*

Description

Incorporate change point analysis in ARIMA forecasting

Usage

```
cpi(myts, startChangePoint = 1, endChangePoint = 0, step = 1, num = 15,
  cpmeth = "BinSeg", CPpenalty = "SIC", showModel = FALSE)
```

Arguments

myts	a time series object
startChangePoint	a positive integer for minimum number of changepoints
endChangePoint	a positive integer for maximum number of change points. If 0 then only startChangePoint number of change points will be entered. Should be either 0 or greater than startChangePoint and if so the algorithm will loop through all values inbetween subject to step
step	an integer to step through loop of change points
num	Bump model number (see below)
cpmeth	changepoint method. Default is BinSeg. See cpa package for details
CPpenalty	default is SIC. See cpa package for details
showModel	default is False, if True shows all models for all changepoints, if an integer all models for that changepoint, if a string all changepoints for that model

Value

A data frame with all the results from analysis

Index